

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
October 31, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,486,445</u>	<u>3,224,407</u>
Marketable debt securities		
Broad Market Fixed Income Pool	10,383,938	9,881,907
Non-retirement Domestic Equity Pool	16,258,863	15,679,837
EAFE International Equity Pool	830,536	804,652
SOA International Equity Pool	<u>7,812,715</u>	<u>7,376,942</u>
Total Marketable Debt and Equity Securities	<u>35,286,052</u>	<u>33,743,338</u>
Interest Receivable	<u>798</u>	<u>4,527</u>
Total Invested Assets	<u><u>\$ 38,773,295</u></u>	<u><u>\$ 36,972,273</u></u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended October 31, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	798	5,536
Marketable Debt Securities		
Broad Market Fixed Income Pool	45,317	308,614
Non-retirement Domestic Equity Pool	609,352	2,211,149
EAFE International Equity Pool	28,972	143,987
SOA International Equity Pool	231,843	1,325,759
Total marketable debt and equity securities	915,484	3,989,509
Total investment earnings (loss)	916,282	3,995,045
Total invested assets, beginning of period	37,857,013	34,778,250
Net contributions (withdrawals)	-	-
Total invested assets, end of period	\$ 38,773,295	\$ 38,773,295

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 10/31/2010

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,486	8.99%	
Total cash and cash equivalents	10.00%	6%-14%	3,486	8.99%	1.01%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	10,384	26.78%	2.22%
Total Marketable debt securities	29.00%		10,384	26.78%	2.22%
Equities					
SOA Int'l Equity Pools			7,813	20.15%	
EAFE International Equity Pool			831	2.14%	
Total International Equity Pools	21.00%	16%-26%	8,643	22.29%	-1.29%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	16,259	41.93%	-1.93%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		38,773	100.00%	
Income Receivable			1		
Total Invested Assets At Fair Value			38,773		